

- \*8.4. Refer to **Muscle mass** Problem 1.27. Second-order regression model (8.2) with independent normal error terms is expected to be appropriate.
- Fit regression model (8.2). Plot the fitted regression function and the data. Does the quadratic regression function appear to be a good fit here? Find  $R^2$ .
  - Test whether or not there is a regression relation; use  $\alpha = .05$ . State the alternatives, decision rule, and conclusion.
  - Estimate the mean muscle mass for women aged 48 years; use a 95 percent confidence interval. Interpret your interval.
  - Predict the muscle mass for a woman whose age is 48 years; use a 95 percent prediction interval. Interpret your interval.
  - Test whether the quadratic term can be dropped from the regression model; use  $\alpha = .05$ . State the alternatives, decision rule, and conclusion.
  - Express the fitted regression function obtained in part (a) in terms of the original variable  $X$ .
  - Calculate the coefficient of simple correlation between  $X$  and  $X^2$  and between  $x$  and  $x^2$ . Is the use of a centered variable helpful here?
- \*8.5. Refer to **Muscle mass** Problems 1.27 and 8.4.
- Obtain the residuals from the fit in 8.4a and plot them against  $\hat{Y}$  and against  $x$  on separate graphs. Also prepare a normal probability plot. Interpret your plots.
  - Test formally for lack of fit of the quadratic regression function; use  $\alpha = .05$ . State the alternatives, decision rule, and conclusion. What assumptions did you make implicitly in this test?
  - Fit third-order model (8.6) and test whether or not  $\beta_{111} = 0$ ; use  $\alpha = .05$ . State the alternatives, decision rule, and conclusion. Is your conclusion consistent with your finding in part (b)?